2018 Advisory Board

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Riccardo Rebonato, Professor of Finance, EDHEC BUSINESS SCHOOL

2018 Confirmed Speakers

Youssef Elouerkhaoui, Managing Director, Global Head of Credit and Commodities Quantitative Analysis, CITI
Andrew Green, Managing Director and XVA Lead Quant , SCOTIABANK
Jessica James, Managing Director, Senior Quantitative Researcher, COMMERZBANK AG
Peter Jaeckel, Deputy Head of Quantitative Research, VTB CAPITAL
David Jessop, Managing Director, Global Head of Equities Quantitative Research, UBS
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Gabriele Susinno, Senior Client Portfolio Manager, PICET ASSET MANAGEMENT
Alexander Sokol, Chief Executive Officer and Head of Quant Research, COMPATIBL
Colin Turfus, Credit Derivatives Model Validation, DEUTSCHE BANK

Many more to be announced very soon!

Pre-conference event on 6th March, 2018	Post -conference event on 9th March, 2018
Machine Learning Forum: The reality of ML and AI applications in financial risk management and investment	**Full-day training course on: Standard Initial Margin Model (SIMM) & XVA pricing**
With immense pools of data and abundance of cheap and powerful computing capacity, artificial intelligence is embedding itself across all industries and business. The proliferation of machine learning applications to trading, asset allocation, stock selection, portfolio optimisation, risk management and compliance -to name just	*Speakers and content will be announced soon*

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a few areas- is at the centre of the research projects of banks and investment firms. We see a number of companies invested heavily in creating and nurturing sophisticated machine learning techniques and some of them already reaping the benefits of choosing this path. **At the Risk.net Machine Learning Forum**, we will host multiple senior speakers sharing their experiences, research and opening up a debate about ML/AI applications in finance, with particular focus on trading, portfolio construction and risk management.	

	Day one: March 7, 2018, London	
8:00	**Registration and refreshments**	
8.50	**RISK WELCOME ADDRESS**	
9:00	**KEYNOTE ADDRESS**: **Quantitative strategies in a low volatility environment**	
9:40	**PANEL DISCUSSION: New research fields in modern quantitative finance: What are they and what skills do the new generation of quants need to navigate them?** • What new market developments have been driving quant research? • Are we in the machine learning era? Or is it temporary hype? • What are the opportunities for quants in the buy-side sector? • What skill sets are employers looking for: Are we moving form math and physics to computer science?	
10:20	**Morning break and opportunity to network** **KNOWLEDGE CAFÉ: Grab a coffee and join a table of your choice to share ideas and network with fellow industry professionals.** • **Machine learning and quants:** Adjusting the skill set • **Crowding in smart beta strategies:** How can the strategy work if everyone knows about it? • **Updates on methodologies in XVA calculations:** Finding new efficient ways to calculate XVAs	
STREAM ONE: SCIENTIFIC PORTFOLIO CONSTRUCTION, FACTOR INVESTING & QUANT TRADING		**STREAM TWO: QUANTITATIVE SOLUTIONS TO REGULATORY CHALLENGES**
	Chair's opening remarks	**Chair's opening remarks**
11:00	**Using network theory to improve the signal from directors' dealings**	**New research on XVAs and margins**
11:30	**Forward-looking smart beta strategies**	**New research on XVAs and margins**

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Risk presents QUANT SUMMIT 2018 EUROPE

12:00	**Cross asset factor investing**	**Use of ML tools to meet regulatory challenges**
12.30	**Lunch and opportunity to network**	
1.30	**CALL FOR PAPER WINNER: Risk.net welcomes participants to submit technical articles to be presented at the 2018 Quant Summit Europe** **THE FINAL DATE FOR SUBMISSION IS: February 2, 2018**	**SIMM impact on credit XVA using AAD techniques**
2:00	**Machine learning driven algo-trading strategies**	**Standard Initial Margin Model (SIMM) – How to validate a global regulatory risk model**
2:30	**Intelligent trading: Using AI derived trading signals**	**MiFID II data challenges**
3:00	**Afternoon break and opportunity to network**	
3:30	**GUEST KEYNOTE ADDRESS: Liquidity risk management framework and machine learning application**	
4:00	**OXFORD DEBATE:** **OXFORD DEBATE: True or False: Machine learning and artificial intelligence offer revolutionary set of tools and will fundamentally change investing strategies** Introduction and audience vote Opening remarks Referee's round-robin debate Summing up and rebuttal Final vote	
4:50	**Chairman’s closing remarks**	
5:10	**Cocktail reception. End of day one**	

	Day two: March 8, 2018, London
8:30	**Registration and refreshments**
8.50	**RISK WELCOME ADDRESS**
9:00	**KEYNOTE ADDRESS: Using data and advanced techniques in model risk management**
9.40	**PANEL DISCUSSION: New developments in computational and numerical efficiency** • Update on the hardware: New architectures, clusters, accelerators/GPU • (Parallel) programming languages and paradigms • Adjoints (hand-coding, tools for algorithmic differentiation) • Numerical methods and libraries

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10:20	**PRESENTATION: New research in Standard Initial Margin Model (SIMM)**	
11:00	**Morning break and opportunity to network** **KNOWLEDGE CAFÉ: Grab a coffee and join a table of your choice to share ideas and network with fellow industry professionals.** • **The growing potential of quantum computing:** Why you should keep an eye on developments in this area • **Low-volatility portfolio construction methods:** Why today's low-volatility environment is different and what strategies to consider? • **Opportunities after MiFID II:** What to do with the new data available after MiFID II implementation?	
STREAM ONE: PORTFOLIO OPTIMISATION & RISK PREMIA		**STREAM TWO: MODELLING & COMPUTATIONALTECHNIQUES**
	Chair's opening remarks:	**Chair's opening remarks:**
11:30	**Interest rates and forward term premium – a novel calculation method**	**Low-memory algorithmic adjoint propoagation**
12:00	**EXTENDED SESSION: Monte Carlo methods and finite differencing**	**New research on GPU usage**
12:30		**Portfolio optimisation with adiabatic quantum computing**
1:00	**Lunch and opportunity to network**	
2:00	**Non-linear portfolio optimisation techniques**	**Model-free valuation of barrier options**
2:30	**Extending portfolio theory**	**CALL FOR PAPER WINNER: Risk.net welcomes participants to submit technical articles to be presented at the 2018 Quant Summit Europe** **THE FINAL DATE FOR SUBMISSION IS: February 2, 2018**
3:00	**Managing risk in complex multi-asset portfolios**	**Quantifying model risk in credit derivatives portfolios**
3:30	**Afternoon break and opportunity to network**	
3:50	**PRESENTATION: Applying machine learning techniques in creating optimal trading strategies for market makers**	
4:30	**AFTERNOON KEYNOTE: The promise of quantum computing applications in finance**	

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5:10	**End of the Conference**

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